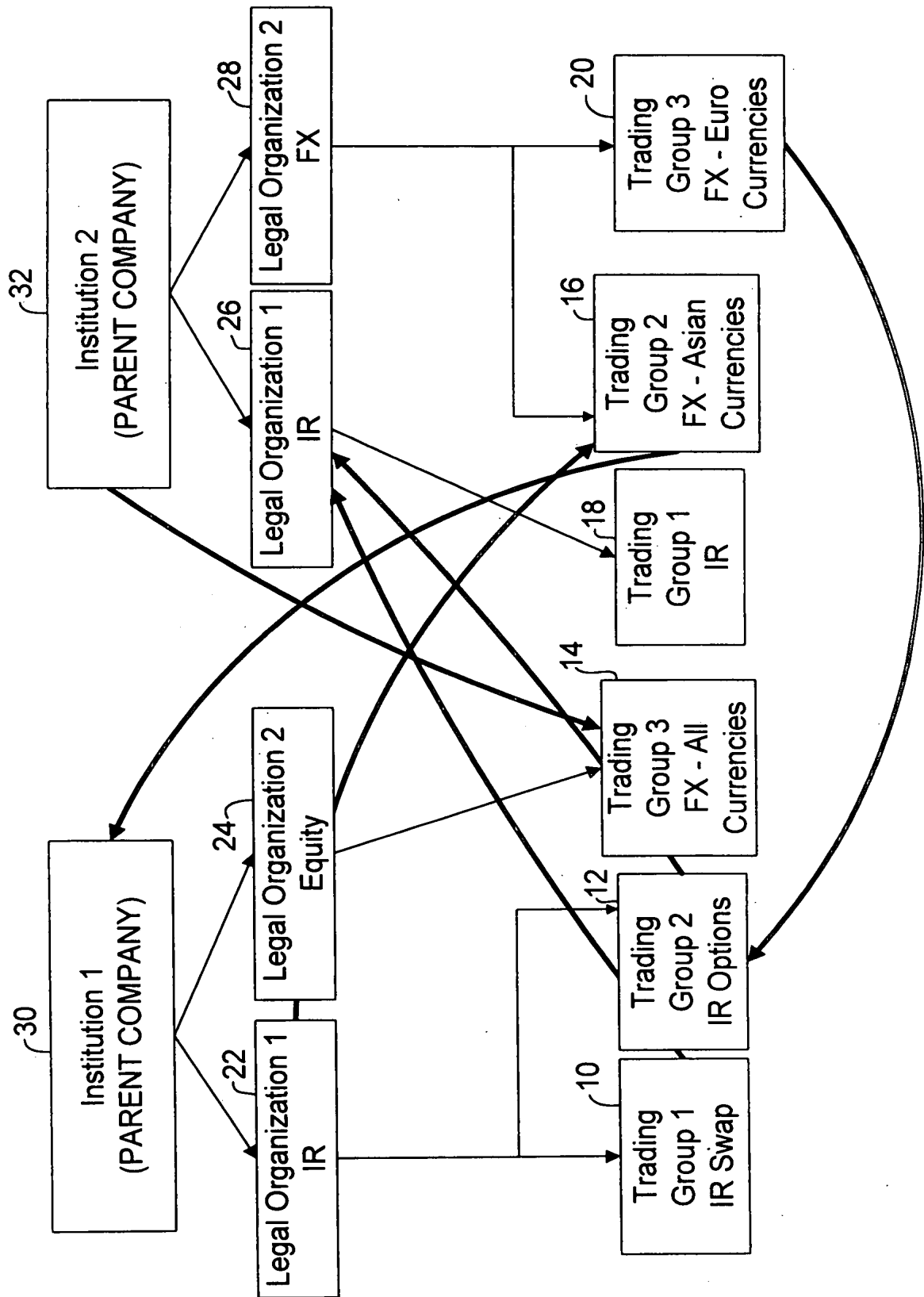




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FIG. 1



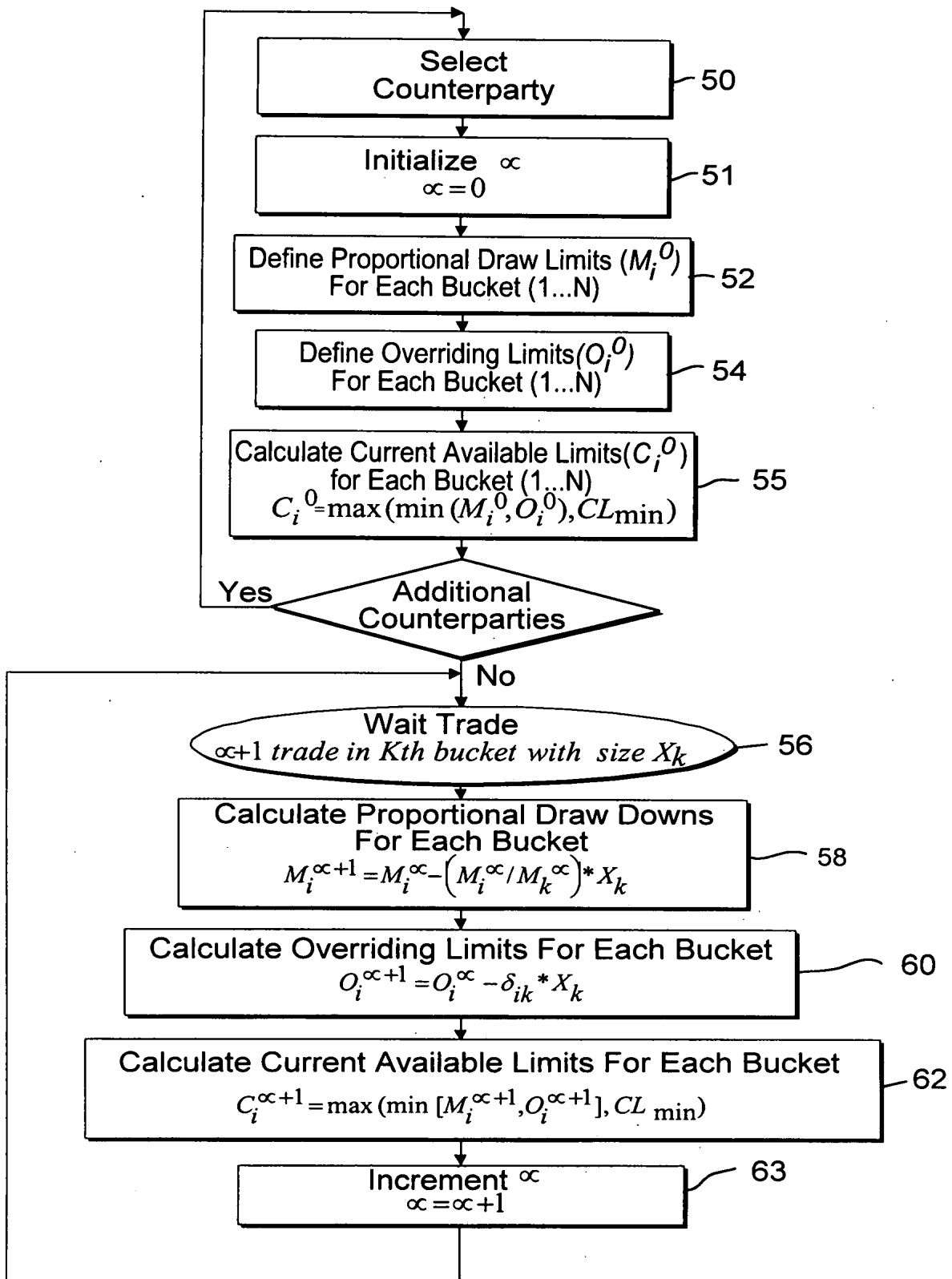


FIG. 2

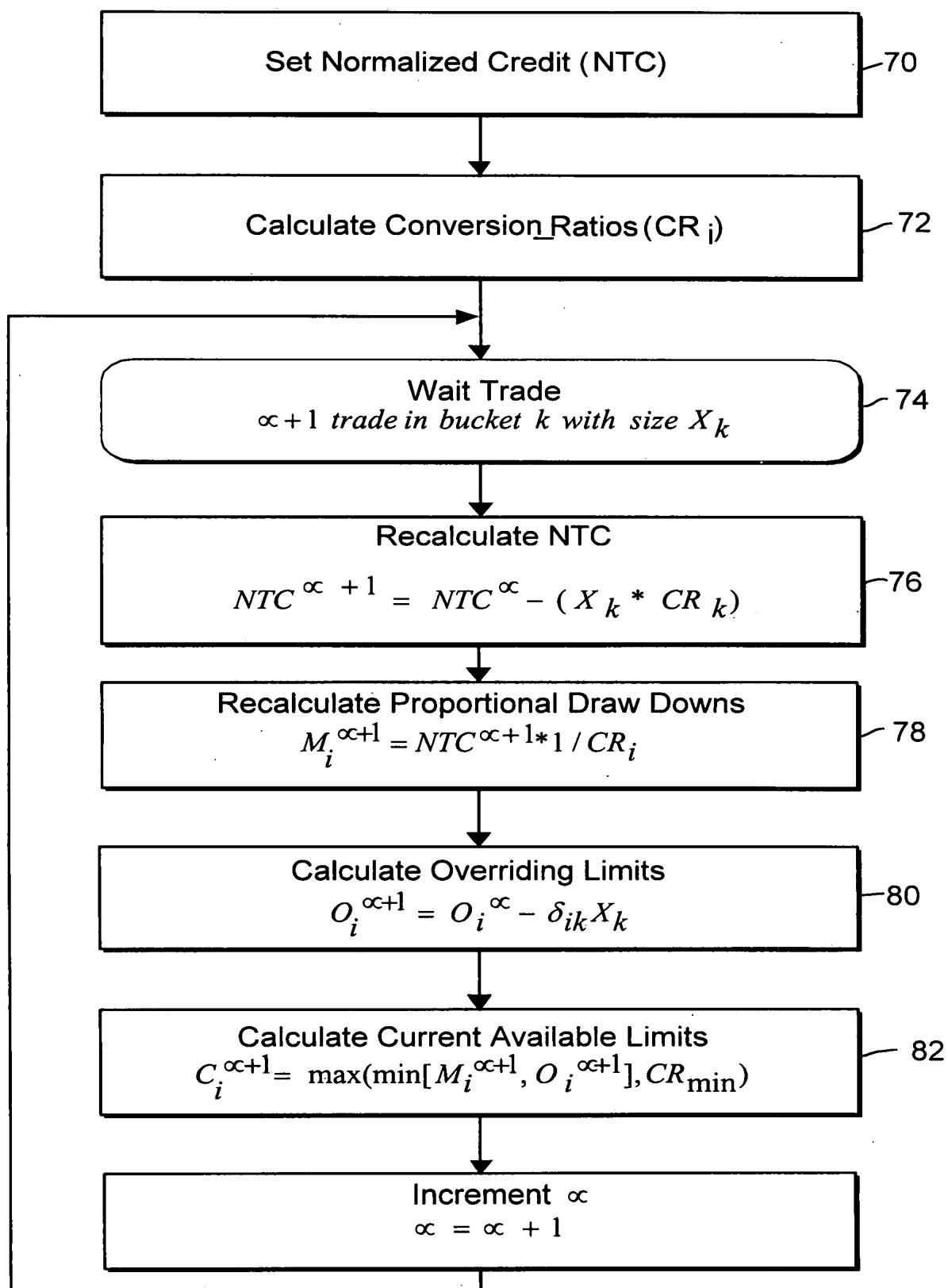


FIG. 3

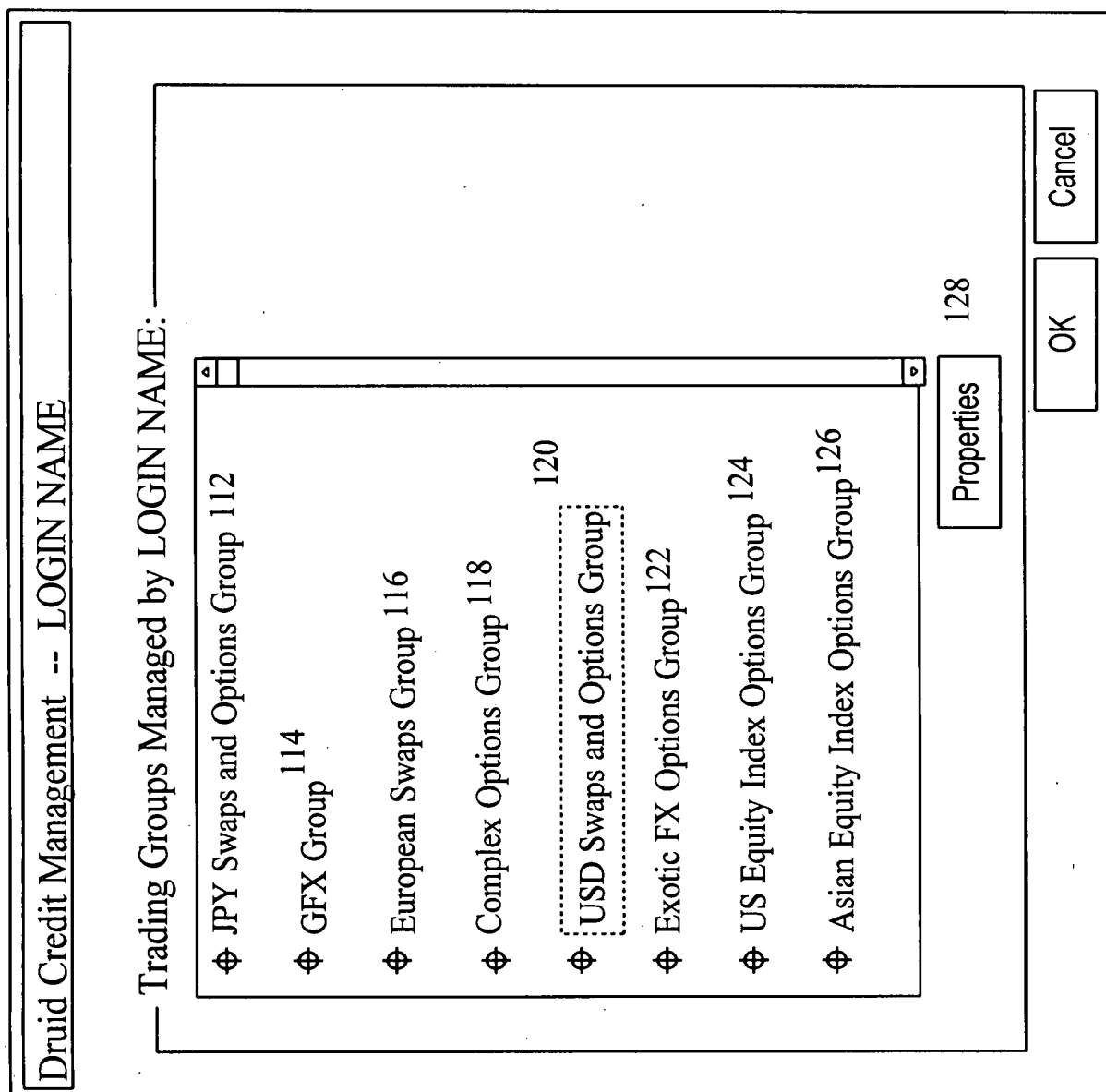


FIG. 4

Druid USD Swaps and Options Properties

150152154

Draw-DownEligibilityCustomize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	140	142	144	146
130 USD Swap	2Yr 1600 =	5Yr 1000 =	7Yr 800 =	10Yr 500 =
132 USD Swaption				
134 USD Cap/Floor	1200 =	900 =	700 =	350 =
	1500 =	800 =	400 =	200 =

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OK

Cancel

FIG. 5A

Druid USD Swaps and Options Properties

150152154

Draw-DownEligibilityCustomize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	140	144	146
130	2Yr	5Yr	
USD Swap	1600=	1000=	800=500
132			
USD Swaption	1200=	900=	700=350
134			
USD Cap/Floor	1500=	800=	400=200

OK

Cancel

FIG. 5B

Druid USD Swaps and Options Properties			
150	152	154	
Draw-Down	Eligibility	Customize	
Legal Entity	Eligibility	Available Credit (MM) (multiplies Draw-Down Proportions)	
162	164	166	160
Merrill Lynch Capital Services	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	1.0	
Morgan Guaratee Trust	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.0	
Morgan Stanley Capital Services	<input type="checkbox"/> Yes <input type="checkbox"/> No		
Salomon Brothers Holding Co.	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
Goldman Sachs Capital Markets	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Bank of America	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
Salomon Brothers Holding Co.	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Lehman Brothers Special Financing	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
National Westminster Bank	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
BNP Paribas	<input type="checkbox"/> Yes <input type="checkbox"/> No		
ABN-Amro NV	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Deutsche Bank	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
Bank of New York	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Merrill Lynch Capital Services	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	2.3	

OK

Cancel

FIG. 6A

Druid USD Swaps and Options Properties									
150	152	154							
Draw-Down	Eligibility	Customize							
Legal Entity	162	164	Eligibility	Available Credit (MM) (multiplies Draw-Down Proportions)	402	Early Termination Start Period (Years)	404	406	
Merrill Lynch Capital Services			<input type="radio"/> Yes <input type="radio"/> No	1.0	166	1.0	5		
Morgan Guaratee Trust			<input type="radio"/> Yes <input type="radio"/> No	2.0		2.0	5		
Morgan Stanley Capital Services			<input type="radio"/> Yes <input type="radio"/> No						
Salomon Brother Holding Co.			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
Goldman Sachs Capital Markets			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	1		
Bank of America			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
Salomon Brother Holding Co.			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	1		
Lehman Brothers Special Financing			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
National Westminster Bank			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	1		
BNP Paribas			<input type="radio"/> Yes <input type="radio"/> No						
ABN-Amro NV			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	5		
Deutsche Bank			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
Bank of New York			<input type="radio"/> Yes <input type="radio"/> No	2.3					
Merrill Lynch Capital Services			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	5		

FIG. 6B



Druid USD Swaps and Options Properties

Draw-Down EligibilityCustomize154

Use this Tab only to:  
1. View credit settings  
2. Or, Customize credit settings

Legal Entities:

Merrill Lynch Capital Services

Customize Buckets

Proportional Draw-Downs:

	2Yr	5Yr	7Yr	10Yr
USD Swaps	1600	1000	800	500
USD Swapstion	1200	900	700	350
USD Cap/Floor	1500	800	400	200

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Available Credit (MM):

	2Yr	5Yr	7Yr	10Yr
USD Swaps	1600	1000	800	500
USD Swapstion	1200	900	700	350
USD Cap/Floor	1500	800	400	200

172

OK

Cancel

Scroll down to see all eligible legal entities

FIG. 7

Druid Create Buckets

These Buckets are created for all Entities and override all current buckets

Tenor:

1Yr 2Yr 3Yr 4Yr 5Yr 6Yr 7Yr ... 40Yr

Activate:

☐ ☐ ☐ ☐ ☐ ☐ ☐ ☐

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OK

Cancel

FIG. 8

Druid Merrill Lynch Capital Services Buckets

These Buckets are created for Merrill Lynch Capital Services and override the current buckets.

Tenor:

Activate:

1Yr

2Yr

3Yr

4Yr...

40Yr

☐

☐

☐

☐

☐

OK

Cancel

FIG. 9

## Traders own orders in reverse video

Market Action Table					σ/#
Exp/Ten	Status	Bid	Size	Offer	Status
3m- 10	7.25	100	12.75 / 13.50	50	ABC
1- 1	7.35	50	14.00 / 14.35	100	
1- 2	7.35	200	14.20 / 14.35	100	
1- 4	7.35	100	15.00 / 15.25	100	ABC
1- 5	7.40	100	15.00 / 15.25	50	
1- 5	5.00R	200	17.00 / 18.00	300	
1- 7	7.20	100	14.25 / 14.75	100	
1- 10	7.20	100	13.50 / 13.75	50	
1- 15	7.15	50	12.75 / 13.15	50	
2- 2	7.40	ABC	100 14.50 /		
3- 7	7.25	50	13.75 /		
4- 5	7.35	100	14.20 / 14.35	100	
5- 5	7.40		/ 13.75	100	
5- 5	7.40BES	100	xx.xx / xx.xx	150	
5- 10	7.50	100	12.25 / 12.50	100	
5- 15	7.45	50	10.75 /		
7- 10	7.45	50	11.75 /		

## Market Action Grid

A 10x10 grid with 15 points plotted at the following intersections (row, column) starting from the top-left corner (0,0):

- (0, 8)
- (1, 2)
- (2, 1)
- (2, 3)
- (2, 8)
- (2, 9)
- (3, 4)
- (4, 2)
- (4, 7)
- (5, 2)
- (6, 2)
- (7, 2)
- (8, 2)
- (8, 3)
- (9, 2)

**Message Portal**

## Message Ctrl

Bid Hit: 1-5 7.40 50MM Trading at 27.6 bps -- 2:47pm

Offer Improved: 1:10 7.2 100 13.50 / 13.75 50 -- 2:52pm

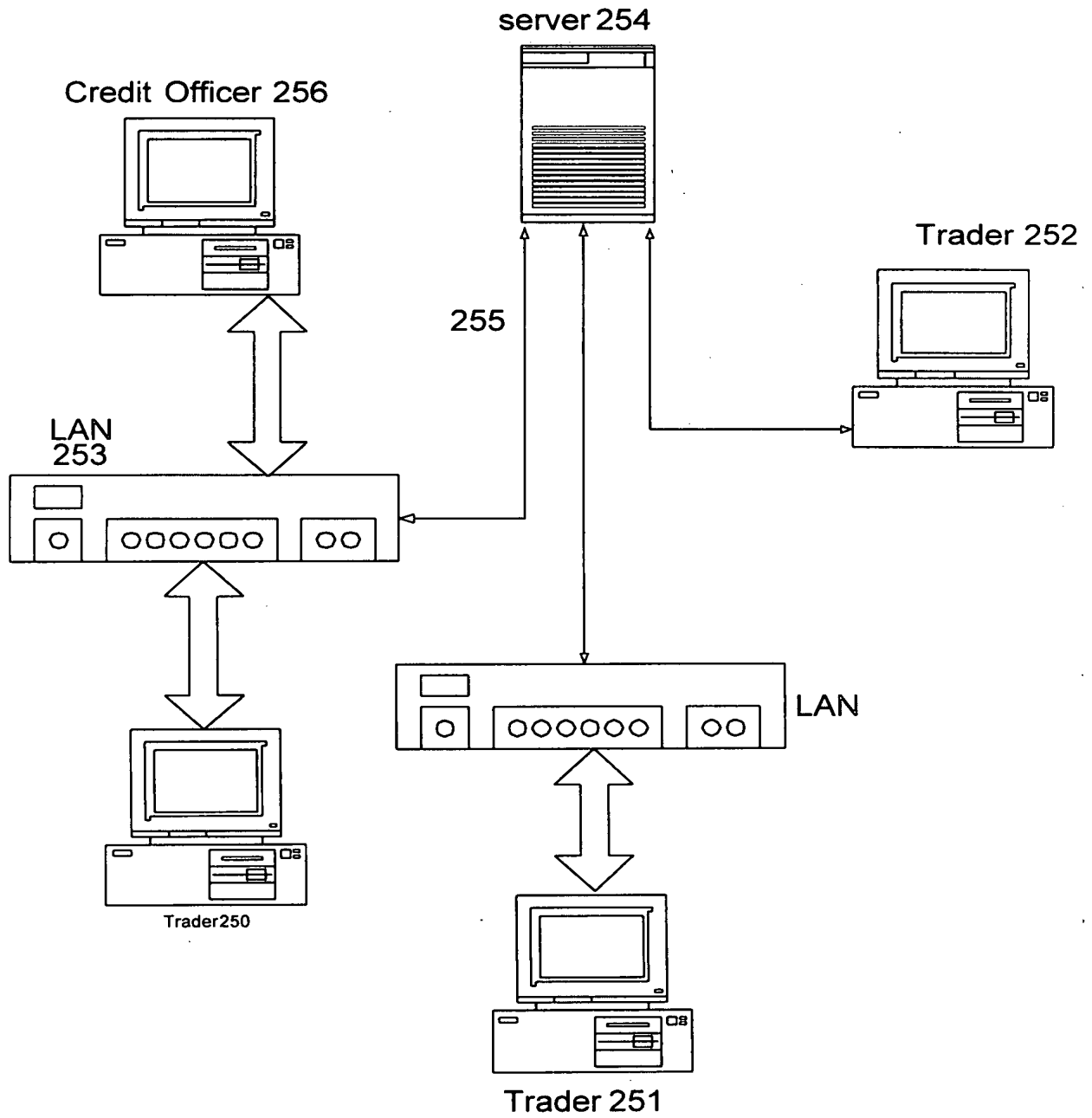


FIG. 11

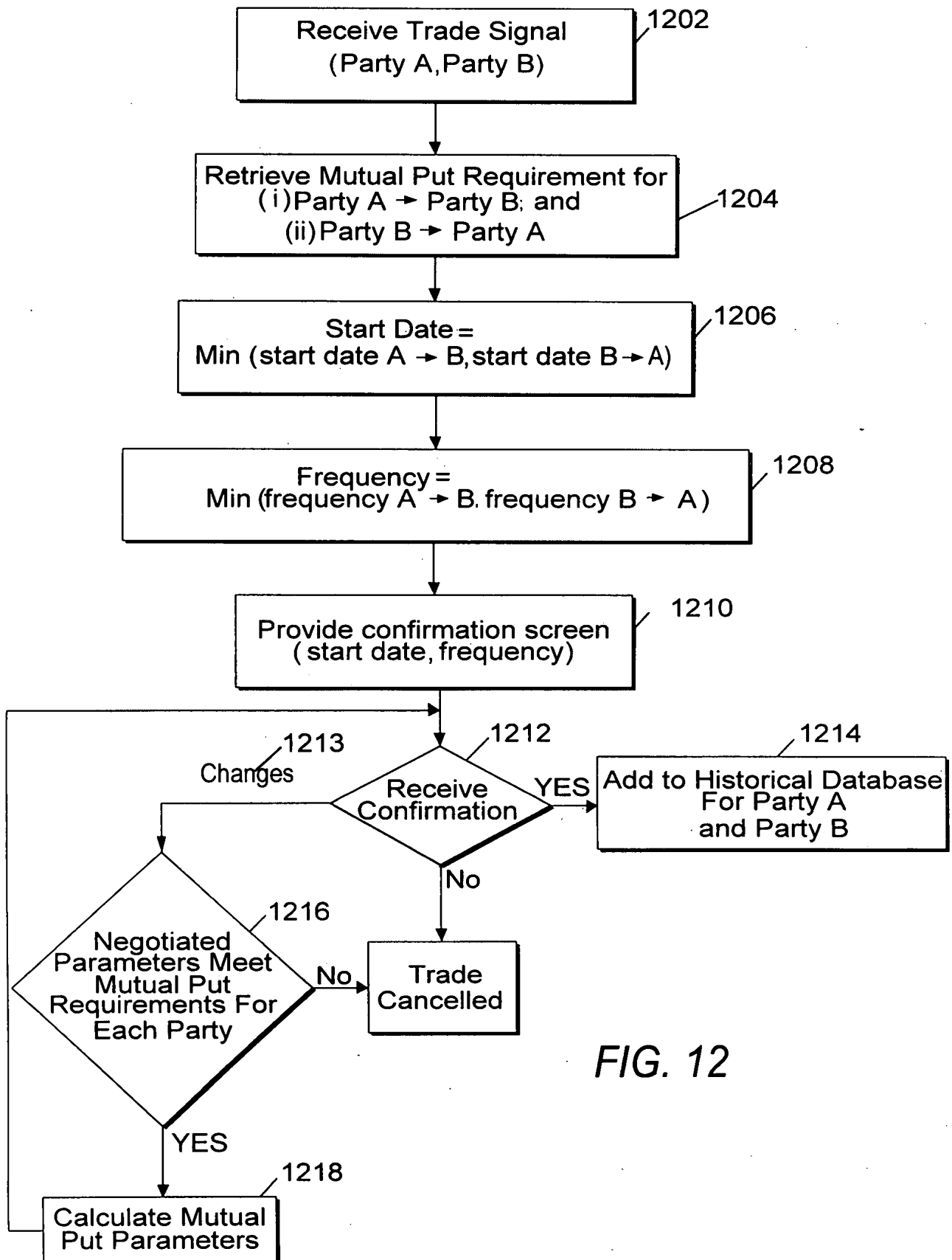


FIG. 12